Stochastic Processes

J. Medhi

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Stochastic Processes J. Medhi
-The theoretical results developed have been presented through a large number of illustrative examples to give clarity of concept.
-Many new topics like Martingales, Simulation have been included which are of great importance in diverse applications.
-The 1st and 2nd editions of this book have earned many accolades from the international scientific fraternity.

ABOUT THE BOOK:

This book aims to position itself between the level of elementary probability texts and advanced works on stochastic processes. The pre-requisites to consult this book are a course on elementary probability theory and statistics, and a course on advanced calculus. In this book numerous examples have been given, based on theories discussed and a large number of problems along with their answers have also been provided. This revised edition further updates the materials and references and some new chapters have been introduced. The text has been designed particularly for advanced undergraduate, postgraduate and research level courses in applied mathematics, statistics, operations research, computer science, different branches of engineering, telecommunications, business and management, economics and life sciences.

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